



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/02/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/02/16	AL7T 2011/05/05			Index Future	373.0910	373.4570	0.098	0.0000	0.0000	30
2011/02/16	AL7T 2011/08/04			Index Future	378.3550	378.7300	0.099	0.0000	0.0000	0
2011/02/16	ALBI 2011/05/05			Index Future	343.8280	344.0560	0.066	0.0000	0.0000	1,064
2011/02/16	ALBI 2011/08/04			Index Future	348.6800	348.9130	0.067	0.0000	0.0000	0
2011/02/16	CRD1 2011/05/05			Index Future	154.5340	154.6410	0.069	0.0000	0.0000	2
2011/02/16	CRD1 2011/08/04			Index Future	156.6510	156.7600	0.070	0.0000	0.0000	0
2011/02/16	GOVI 2011/05/05			GOVI	344.6860	344.9250	0.069	0.0000	0.0000	208
2011/02/16	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/16	GOVI 2011/05/05	349.00	Put	GOVI	43,140.0000	40,750.0000	(5.540)	0	0	0
2011/02/16	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/16	GOVI 2011/05/05	349.01	Put	GOVI	43,240.0000	40,850.0000	(5.527)	0	0	0
2011/02/16	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/16	GOVI 2011/05/05	348.99	Put	GOVI	43,040.0000	40,650.0000	(5.553)	0	0	0
2011/02/16	GOVI 2011/08/04			GOVI	349.5500	349.7940	0.070	0.0000	0.0000	0
2011/02/16	GOVI 2011/08/04	348.00	Call	GOVI	15,500.0000	17,940.0000	15.742	0	0	0
2011/02/16	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/16	GOVI 2011/08/04	348.01	Call	GOVI	15,400.0000	17,840.0000	15.844	0	0	0
2011/02/16	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/16	GOVI 2011/08/04	347.99	Call	GOVI	15,600.0000	18,040.0000	15.641	0	0	0
2011/02/16	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/16	IGOV 2011/05/05			Index Future	148.9770	148.9230	(0.036)	0.0000	0.0000	58

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2011/02/16	IGOV 2011/08/04			Index Future	151.0790	151.0250	(0.036)	0.0000	0.0000	0
2011/02/16	ILBI 2011/05/05			Index Future	402.8460	402.8160	(0.007)	0.0000	0.0000	336
2011/02/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/16	JBAF 2011/02/16			Jibar Tradeable Future	5.5760	5.5750	(0.018)	0.0000	0.0000	0
2011/02/16	JBAF 2011/03/16			Jibar Tradeable Future	5.6020	5.5900	(0.214)	0.0000	0.0000	6,040
2011/02/16	JBAF 2011/04/20			Jibar Tradeable Future	5.6520	5.6510	(0.018)	0.0000	0.0000	2,000
2011/02/16	JBAF 2011/05/18			Jibar Tradeable Future	5.6630	5.6630	0.000	0.0000	0.0000	3,001
2011/02/16	JBAF 2011/06/15			Jibar Tradeable Future	5.7010	5.6980	(0.053)	0.0000	0.0000	3,890
2011/02/16	JBAF 2011/07/20			Jibar Tradeable Future	5.7760	5.7960	0.346	0.0000	0.0000	2,000
2011/02/16	JBAF 2011/09/21			Jibar Tradeable Future	5.9550	5.9470	(0.134)	0.0000	0.0000	15,390
2011/02/16	JBAF 2011/12/21			Jibar Tradeable Future	6.4030	6.4160	0.203	0.0000	0.0000	5,390
2011/02/16	JBAF 2012/03/20			Jibar Tradeable Future	6.8040	6.8180	0.206	93.1410	93.1410	1,090
2011/02/16	JBAF 2012/06/20			Jibar Tradeable Future	7.2570	7.2540	(0.041)	92.7400	92.7400	2,890
2011/02/16	JBAF 2012/09/19			Jibar Tradeable Future	7.6870	7.7030	0.208	0.0000	0.0000	44,510
2011/02/16	JBAF 2012/12/19			Jibar Tradeable Future	8.0800	8.0300	(0.619)	0.0000	0.0000	490
2011/02/16	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/16	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/16	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/16	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/16	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/16	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/16	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/16	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/16	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/16	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/16	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/16	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/16	OTH1 2011/05/05			Index Future	338.8390	339.0120	0.051	0.0000	0.0000	3
2011/02/16	OTH1 2011/08/04			Index Future	343.6200	343.7980	0.052	0.0000	0.0000	0
2011/02/16	R157 2011/05/05			Bond Future	7.9180	7.8820	(0.455)	0.0000	0.0000	2,605
2011/02/16	R157 2011/05/05	7.75	Call	Bond Future	759.0000	813.0000	7.115	0	0	0
2011/02/16	R157 2011/05/05	7.75	Put	Bond Future	1,445.0000	1,353.0000	(6.367)	0	0	0
2011/02/16	R157 2011/05/05	7.80	Call	Bond Future	845.0000	904.0000	6.982	0	0	0
2011/02/16	R157 2011/05/05	7.80	Put	Bond Future	1,326.0000	1,239.0000	(6.561)	0	0	0
2011/02/16	R157 2011/05/05	7.70	Call	Bond Future	678.0000	728.0000	7.375	0	0	0
2011/02/16	R157 2011/05/05	7.70	Put	Bond Future	1,569.0000	1,473.0000	(6.119)	0	0	0
2011/02/16	R157 2011/05/05	7.65	Call	Bond Future	604.0000	649.0000	7.450	0	0	0
2011/02/16	R157 2011/05/05	7.65	Put	Bond Future	1,701.0000	1,599.0000	(5.996)	0	0	0
2011/02/16	R157 2011/08/04			Bond Future	8.0880	8.0490	(0.482)	0.0000	0.0000	0
2011/02/16	R157 2011/08/04	7.50	Call	Bond Future	668.0000	707.0000	5.838	0	0	0
2011/02/16	R157 2011/08/04	7.50	Put	Bond Future	2,943.0000	2,833.0000	(3.738)	0	0	0
2011/02/16	R157 2011/08/04	7.55	Call	Bond Future	727.0000	769.0000	5.777	0	0	0
2011/02/16	R157 2011/08/04	7.55	Put	Bond Future	2,807.0000	2,699.0000	(3.848)	0	0	0
2011/02/16	R157 2011/08/04	7.45	Call	Bond Future	612.0000	649.0000	6.046	0	0	0
2011/02/16	R157 2011/08/04	7.45	Put	Bond Future	3,083.0000	2,971.0000	(3.633)	0	0	0
2011/02/16	R157 2011/11/03			Bond Future	8.2730	8.2300	(0.520)	0.0000	0.0000	3,694

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2011/02/16	R157 2011/11/03	8.25	Call	Bond Future	1,865.0000	1,940.0000	4.021	0	0	0
2011/02/16	R157 2011/11/03	8.25	Put	Bond Future	1,947.0000	1,868.0000	(4.058)	0	0	0
2011/02/16	R157 2011/11/03	8.30	Call	Bond Future	1,960.0000	2,037.0000	3.929	0	0	0
2011/02/16	R157 2011/11/03	8.30	Put	Bond Future	1,863.0000	1,786.0000	(4.133)	0	0	0
2011/02/16	R157 2011/11/03	8.20	Call	Bond Future	1,773.0000	1,845.0000	4.061	0	0	0
2011/02/16	R157 2011/11/03	8.20	Put	Bond Future	2,035.0000	1,953.0000	(4.029)	0	0	0
2011/02/16	R157 2012/02/02			Bond Future	8.4760	8.4300	(0.543)	0.0000	0.0000	0
2011/02/16	R157 2012/02/02	8.50	Call	Bond Future	80.0000	234.0000	192.500	0	0	0
2011/02/16	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R157 2012/02/02	8.55	Call	Bond Future	247.0000	401.0000	62.348	0	0	0
2011/02/16	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R157 2012/02/02	8.45	Call	Bond Future	0.0000	67.0000	100.000	0	0	0
2011/02/16	R157 2012/02/02	8.45	Put	Bond Future	87.0000	0.0000	(100.000)	0	0	0
2011/02/16	R186 2011/05/05			Bond Future	8.7130	8.7050	(0.092)	0.0000	0.0000	18,980
2011/02/16	R186 2011/05/05	8.75	Call	Bond Future	2,935.0000	2,958.0000	0.784	0	0	0
2011/02/16	R186 2011/05/05	8.75	Put	Bond Future	2,589.0000	2,537.0000	(2.008)	0	0	0
2011/02/16	R186 2011/05/05	8.80	Call	Bond Future	3,184.0000	3,209.0000	0.785	0	0	0
2011/02/16	R186 2011/05/05	8.80	Put	Bond Future	2,373.0000	2,323.0000	(2.107)	0	0	0
2011/02/16	R186 2011/05/05	8.70	Call	Bond Future	2,698.0000	2,718.0000	0.741	0	0	0
2011/02/16	R186 2011/05/05	8.70	Put	Bond Future	2,820.0000	2,765.0000	(1.950)	0	0	0
2011/02/16	R186 2011/05/05	8.00	Put	Bond Future	7,540.0000	7,467.0000	(0.968)	0	0	0
2011/02/16	R186 2011/05/05	8.00	Call	Bond Future	564.0000	566.0000	0.355	0	0	5,500
2011/02/16	R186 2011/08/04			Bond Future	8.8070	8.7990	(0.091)	0.0000	0.0000	0
2011/02/16	R186 2011/08/04	8.25	Call	Bond Future	1,857.0000	1,869.0000	0.646	0	0	0
2011/02/16	R186 2011/08/04	8.25	Put	Bond Future	7,146.0000	7,084.0000	(0.868)	0	0	0
2011/02/16	R186 2011/08/04	8.30	Call	Bond Future	2,007.0000	2,021.0000	0.698	0	0	0
2011/02/16	R186 2011/08/04	8.30	Put	Bond Future	6,807.0000	6,747.0000	(0.881)	0	0	0
2011/02/16	R186 2011/08/04	8.20	Call	Bond Future	1,714.0000	1,726.0000	0.700	0	0	0
2011/02/16	R186 2011/08/04	8.20	Put	Bond Future	7,495.0000	7,433.0000	(0.827)	0	0	0
2011/02/16	R186 2011/11/03			Bond Future	8.8990	8.8910	(0.090)	0.0000	0.0000	12,965
2011/02/16	R186 2011/11/03	9.00	Call	Bond Future	5,385.0000	5,415.0000	0.557	0	0	0
2011/02/16	R186 2011/11/03	9.00	Put	Bond Future	4,481.0000	4,438.0000	(0.960)	0	0	0
2011/02/16	R186 2011/11/03	9.05	Call	Bond Future	5,627.0000	5,658.0000	0.551	0	0	0
2011/02/16	R186 2011/11/03	9.05	Put	Bond Future	4,279.0000	4,238.0000	(0.958)	0	0	0

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2011/02/16	R186 2011/11/03	8.95	Call	Bond Future	5,148.0000	5,177.0000	0.563	0	0	0
2011/02/16	R186 2011/11/03	8.95	Put	Bond Future	4,690.0000	4,647.0000	(0.917)	0	0	0
2011/02/16	R186 2012/02/02			Bond Future	8.9920	8.9830	(0.100)	0.0000	0.0000	0
2011/02/16	R186 2012/02/02	9.00	Call	Bond Future	71.0000	150.0000	111.268	0	0	0
2011/02/16	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R186 2012/02/02	9.05	Call	Bond Future	511.0000	590.0000	15.460	0	0	0
2011/02/16	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R186 2012/02/02	8.95	Put	Bond Future	372.0000	292.0000	(21.505)	0	0	0
2011/02/16	R201 2011/05/05			Bond Future	7.7560	7.7250	(0.400)	0.0000	0.0000	484
2011/02/16	R201 2011/05/05	7.75	Call	Bond Future	830.0000	875.0000	5.422	0	0	0
2011/02/16	R201 2011/05/05	7.75	Put	Bond Future	849.0000	796.0000	(6.243)	0	0	0
2011/02/16	R201 2011/05/05	7.80	Call	Bond Future	913.0000	960.0000	5.148	0	0	0
2011/02/16	R201 2011/05/05	7.80	Put	Bond Future	774.0000	723.0000	(6.589)	0	0	0
2011/02/16	R201 2011/05/05	7.70	Call	Bond Future	750.0000	792.0000	5.600	0	0	0
2011/02/16	R201 2011/05/05	7.70	Put	Bond Future	927.0000	871.0000	(6.041)	0	0	0
2011/02/16	R201 2011/08/04			Bond Future	7.9360	7.9020	(0.428)	0.0000	0.0000	0
2011/02/16	R201 2011/08/04	7.25	Call	Bond Future	396.0000	418.0000	5.556	0	0	0
2011/02/16	R201 2011/08/04	7.25	Put	Bond Future	2,442.0000	2,364.0000	(3.194)	0	0	0
2011/02/16	R201 2011/08/04	7.30	Call	Bond Future	438.0000	462.0000	5.479	0	0	0
2011/02/16	R201 2011/08/04	7.30	Put	Bond Future	2,333.0000	2,257.0000	(3.258)	0	0	0
2011/02/16	R201 2011/08/04	7.20	Call	Bond Future	360.0000	380.0000	5.556	0	0	0
2011/02/16	R201 2011/08/04	7.20	Put	Bond Future	2,557.0000	2,477.0000	(3.129)	0	0	0
2011/02/16	R201 2011/11/03			Bond Future	8.1300	8.0930	(0.455)	0.0000	0.0000	0
2011/02/16	R201 2011/11/03	8.00	Call	Bond Future	1,225.0000	1,270.0000	3.673	0	0	0
2011/02/16	R201 2011/11/03	8.00	Put	Bond Future	1,581.0000	1,525.0000	(3.542)	0	0	0
2011/02/16	R201 2011/11/03	8.05	Call	Bond Future	1,293.0000	1,340.0000	3.635	0	0	0
2011/02/16	R201 2011/11/03	8.05	Put	Bond Future	1,512.0000	1,458.0000	(3.571)	0	0	0
2011/02/16	R201 2011/11/03	7.95	Call	Bond Future	1,160.0000	1,203.0000	3.707	0	0	0
2011/02/16	R201 2011/11/03	7.95	Put	Bond Future	1,654.0000	1,596.0000	(3.507)	0	0	0
2011/02/16	R201 2012/02/02			Bond Future	8.3440	8.3040	(0.479)	0.0000	0.0000	0
2011/02/16	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R201 2012/02/02	8.25	Put	Bond Future	238.0000	137.0000	(42.437)	0	0	0
2011/02/16	R201 2012/02/02	8.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/16	R201 2012/02/02	8.30	Put	Bond Future	111.0000	10.0000	(90.991)	0	0	0
2011/02/16	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R201 2012/02/02	8.20	Put	Bond Future	364.0000	263.0000	(27.747)	0	0	0
2011/02/16	R202 2011/05/05			Bond Future	0.4470	0.4470	0.000	0.0000	0.0000	10,089
2011/02/16	R202 2011/05/05	2.05	Call	Bond Future	39,221.0000	39,221.0000	0.000	0	0	0
2011/02/16	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R202 2011/05/05	2.10	Call	Bond Future	40,249.0000	40,249.0000	0.000	0	0	0
2011/02/16	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R202 2011/05/05	2.00	Call	Bond Future	38,183.0000	38,183.0000	0.000	0	0	0
2011/02/16	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R203 2011/05/05			Bond Future	8.3730	8.3370	(0.430)	0.0000	0.0000	516
2011/02/16	R203 2011/05/05	8.25	Call	Bond Future	1,063.0000	1,132.0000	6.491	0	0	0
2011/02/16	R203 2011/05/05	8.25	Put	Bond Future	1,660.0000	1,554.0000	(6.386)	0	0	0
2011/02/16	R203 2011/05/05	8.30	Call	Bond Future	1,173.0000	1,247.0000	6.309	0	0	0
2011/02/16	R203 2011/05/05	8.30	Put	Bond Future	1,526.0000	1,426.0000	(6.553)	0	0	0
2011/02/16	R203 2011/05/05	8.20	Call	Bond Future	960.0000	1,024.0000	6.667	0	0	0
2011/02/16	R203 2011/05/05	8.20	Put	Bond Future	1,800.0000	1,690.0000	(6.111)	0	0	0
2011/02/16	R203 2011/08/04			Bond Future	8.5120	8.4740	(0.446)	0.0000	0.0000	0
2011/02/16	R203 2011/08/04	8.00	Call	Bond Future	973.0000	1,025.0000	5.344	0	0	0
2011/02/16	R203 2011/08/04	8.00	Put	Bond Future	3,388.0000	3,264.0000	(3.660)	0	0	0
2011/02/16	R203 2011/08/04	8.05	Call	Bond Future	1,053.0000	1,108.0000	5.223	0	0	0
2011/02/16	R203 2011/08/04	8.05	Put	Bond Future	3,229.0000	3,108.0000	(3.747)	0	0	0
2011/02/16	R203 2011/08/04	7.95	Call	Bond Future	898.0000	947.0000	5.457	0	0	0
2011/02/16	R203 2011/08/04	7.95	Put	Bond Future	3,553.0000	3,425.0000	(3.603)	0	0	0
2011/02/16	R203 2011/11/03			Bond Future	8.6570	8.6180	(0.451)	0.0000	0.0000	1,408
2011/02/16	R203 2011/11/03	8.50	Call	Bond Future	2,062.0000	2,140.0000	3.783	0	0	0
2011/02/16	R203 2011/11/03	8.50	Put	Bond Future	2,766.0000	2,670.0000	(3.471)	0	0	0
2011/02/16	R203 2011/11/03	8.55	Call	Bond Future	2,171.0000	2,252.0000	3.731	0	0	0
2011/02/16	R203 2011/11/03	8.55	Put	Bond Future	2,650.0000	2,557.0000	(3.509)	0	0	0
2011/02/16	R203 2011/11/03	8.45	Call	Bond Future	1,957.0000	2,031.0000	3.781	0	0	0
2011/02/16	R203 2011/11/03	8.45	Put	Bond Future	2,887.0000	2,787.0000	(3.464)	0	0	0
2011/02/16	R203 2012/02/02			Bond Future	8.8120	8.7700	(0.477)	0.0000	0.0000	0
2011/02/16	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/16	R203 2012/02/02	8.75	Put	Bond Future	266.0000	86.0000	(67.669)	0	0	0
2011/02/16	R203 2012/02/02	8.80	Call	Bond Future	0.0000	129.0000	100.000	0	0	0
2011/02/16	R203 2012/02/02	8.80	Put	Bond Future	51.0000	0.0000	(100.000)	0	0	0
2011/02/16	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R203 2012/02/02	8.70	Put	Bond Future	481.0000	301.0000	(37.422)	0	0	0
2011/02/16	R204 2011/05/05			Bond Future	8.5070	8.4830	(0.282)	0.0000	0.0000	100
2011/02/16	R204 2011/05/05	8.50	Call	Bond Future	1,563.0000	1,620.0000	3.647	0	0	0
2011/02/16	R204 2011/05/05	8.50	Put	Bond Future	1,601.0000	1,528.0000	(4.560)	0	0	0
2011/02/16	R204 2011/05/05	8.55	Call	Bond Future	1,703.0000	1,763.0000	3.523	0	0	0
2011/02/16	R204 2011/05/05	8.55	Put	Bond Future	1,470.0000	1,400.0000	(4.762)	0	0	0
2011/02/16	R204 2011/05/05	8.45	Call	Bond Future	1,430.0000	1,483.0000	3.706	0	0	0
2011/02/16	R204 2011/05/05	8.45	Put	Bond Future	1,740.0000	1,663.0000	(4.425)	0	0	0
2011/02/16	R204 2011/08/04			Bond Future	8.6370	8.6110	(0.301)	0.0000	0.0000	0
2011/02/16	R204 2011/08/04	8.00	Call	Bond Future	900.0000	933.0000	3.667	0	0	0
2011/02/16	R204 2011/08/04	8.00	Put	Bond Future	4,319.0000	4,216.0000	(2.385)	0	0	0
2011/02/16	R204 2011/08/04	8.05	Call	Bond Future	979.0000	1,014.0000	3.575	0	0	0
2011/02/16	R204 2011/08/04	8.05	Put	Bond Future	4,125.0000	4,023.0000	(2.473)	0	0	0
2011/02/16	R204 2011/08/04	7.95	Call	Bond Future	827.0000	857.0000	3.628	0	0	0
2011/02/16	R204 2011/08/04	7.95	Put	Bond Future	4,521.0000	4,415.0000	(2.345)	0	0	0
2011/02/16	R204 2011/11/03			Bond Future	8.7670	8.7410	(0.297)	0.0000	0.0000	1,871
2011/02/16	R204 2011/11/03	8.75	Call	Bond Future	2,714.0000	2,777.0000	2.321	0	0	0
2011/02/16	R204 2011/11/03	8.75	Put	Bond Future	2,800.0000	2,731.0000	(2.464)	0	0	0
2011/02/16	R204 2011/11/03	8.80	Call	Bond Future	2,847.0000	2,911.0000	2.248	0	0	0
2011/02/16	R204 2011/11/03	8.80	Put	Bond Future	2,679.0000	2,611.0000	(2.538)	0	0	0
2011/02/16	R204 2011/11/03	8.70	Call	Bond Future	2,577.0000	2,637.0000	2.328	0	0	0
2011/02/16	R204 2011/11/03	8.70	Put	Bond Future	2,918.0000	2,846.0000	(2.467)	0	0	0
2011/02/16	R204 2012/02/02			Bond Future	8.9020	8.8730	(0.326)	0.0000	0.0000	0
2011/02/16	R204 2012/02/02	9.00	Call	Bond Future	480.0000	623.0000	29.792	0	0	0
2011/02/16	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R204 2012/02/02	9.05	Call	Bond Future	724.0000	866.0000	19.613	0	0	0
2011/02/16	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R204 2012/02/02	8.95	Call	Bond Future	235.0000	378.0000	60.851	0	0	0
2011/02/16	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/16	R206 2011/05/05			Bond Future	7.4050	7.3570	(0.648)	0.0000	0.0000	0
2011/02/16	R206 2011/05/05	7.50	Call	Bond Future	739.0000	801.0000	8.390	0	0	0
2011/02/16	R206 2011/05/05	7.50	Put	Bond Future	511.0000	458.0000	(10.372)	0	0	0
2011/02/16	R206 2011/05/05	7.55	Call	Bond Future	808.0000	874.0000	8.168	0	0	0
2011/02/16	R206 2011/05/05	7.55	Put	Bond Future	461.0000	412.0000	(10.629)	0	0	0
2011/02/16	R206 2011/05/05	7.45	Call	Bond Future	672.0000	731.0000	8.780	0	0	0
2011/02/16	R206 2011/05/05	7.45	Put	Bond Future	564.0000	508.0000	(9.929)	0	0	0
2011/02/16	R206 2011/08/04			Bond Future	7.6050	7.5520	(0.697)	0.0000	0.0000	0
2011/02/16	R206 2011/08/04	7.00	Call	Bond Future	345.0000	375.0000	8.696	0	0	0
2011/02/16	R206 2011/08/04	7.00	Put	Bond Future	1,674.0000	1,589.0000	(5.078)	0	0	0
2011/02/16	R206 2011/08/04	7.05	Call	Bond Future	379.0000	411.0000	8.443	0	0	0
2011/02/16	R206 2011/08/04	7.05	Put	Bond Future	1,597.0000	1,514.0000	(5.197)	0	0	0
2011/02/16	R206 2011/08/04	6.95	Call	Bond Future	315.0000	344.0000	9.206	0	0	0
2011/02/16	R206 2011/08/04	6.95	Put	Bond Future	1,755.0000	1,668.0000	(4.957)	0	0	0
2011/02/16	R206 2011/11/03			Bond Future	7.8210	7.7610	(0.767)	0.0000	0.0000	0
2011/02/16	R206 2011/11/03	7.75	Call	Bond Future	945.0000	1,001.0000	5.926	0	0	0
2011/02/16	R206 2011/11/03	7.75	Put	Bond Future	1,085.0000	1,023.0000	(5.714)	0	0	0
2011/02/16	R206 2011/11/03	7.80	Call	Bond Future	995.0000	1,053.0000	5.829	0	0	0
2011/02/16	R206 2011/11/03	7.80	Put	Bond Future	1,036.0000	976.0000	(5.792)	0	0	0
2011/02/16	R206 2011/11/03	7.70	Call	Bond Future	895.0000	950.0000	6.145	0	0	0
2011/02/16	R206 2011/11/03	7.70	Put	Bond Future	1,133.0000	1,070.0000	(5.560)	0	0	0
2011/02/16	R206 2012/02/02			Bond Future	8.0780	8.0090	(0.854)	0.0000	0.0000	0
2011/02/16	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R206 2012/02/02	8.00	Put	Bond Future	137.0000	16.0000	(88.321)	0	0	0
2011/02/16	R206 2012/02/02	8.05	Call	Bond Future	0.0000	72.0000	100.000	0	0	0
2011/02/16	R206 2012/02/02	8.05	Put	Bond Future	49.0000	0.0000	(100.000)	0	0	0
2011/02/16	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R206 2012/02/02	7.95	Put	Bond Future	224.0000	103.0000	(54.018)	0	0	0
2011/02/16	R207 2011/05/05			Bond Future	8.5710	8.5470	(0.280)	0.0000	0.0000	1,020
2011/02/16	R207 2011/05/05	8.50	Call	Bond Future	1,454.0000	1,509.0000	3.783	0	0	0
2011/02/16	R207 2011/05/05	8.50	Put	Bond Future	1,862.0000	1,779.0000	(4.458)	0	0	0
2011/02/16	R207 2011/05/05	8.55	Call	Bond Future	1,591.0000	1,650.0000	3.708	0	0	0
2011/02/16	R207 2011/05/05	8.55	Put	Bond Future	1,711.0000	1,633.0000	(4.559)	0	0	0
2011/02/16	R207 2011/05/05	8.45	Call	Bond Future	1,324.0000	1,375.0000	3.852	0	0	0

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2011/02/16	R207 2011/05/05	8.45	Put	Bond Future	2,020.0000	1,934.0000	(4.257)	0	0	0
2011/02/16	R207 2011/08/04			Bond Future	8.6910	8.6660	(0.288)	0.0000	0.0000	0
2011/02/16	R207 2011/08/04	8.25	Call	Bond Future	1,371.0000	1,414.0000	3.136	0	0	0
2011/02/16	R207 2011/08/04	8.25	Put	Bond Future	3,869.0000	3,772.0000	(2.507)	0	0	0
2011/02/16	R207 2011/08/04	8.30	Call	Bond Future	1,473.0000	1,518.0000	3.055	0	0	0
2011/02/16	R207 2011/08/04	8.30	Put	Bond Future	3,683.0000	3,589.0000	(2.552)	0	0	0
2011/02/16	R207 2011/08/04	8.20	Call	Bond Future	1,273.0000	1,314.0000	3.221	0	0	0
2011/02/16	R207 2011/08/04	8.20	Put	Bond Future	4,059.0000	3,961.0000	(2.414)	0	0	0
2011/02/16	R207 2011/11/03			Bond Future	8.8060	8.7800	(0.295)	0.0000	0.0000	600
2011/02/16	R207 2011/11/03	8.75	Call	Bond Future	2,808.0000	2,873.0000	2.315	0	0	0
2011/02/16	R207 2011/11/03	8.75	Put	Bond Future	3,112.0000	3,036.0000	(2.442)	0	0	0
2011/02/16	R207 2011/11/03	8.80	Call	Bond Future	2,944.0000	3,012.0000	2.310	0	0	0
2011/02/16	R207 2011/11/03	8.80	Put	Bond Future	2,977.0000	2,904.0000	(2.452)	0	0	0
2011/02/16	R207 2011/11/03	8.70	Call	Bond Future	2,675.0000	2,738.0000	2.355	0	0	0
2011/02/16	R207 2011/11/03	8.70	Put	Bond Future	3,252.0000	3,174.0000	(2.399)	0	0	0
2011/02/16	R207 2012/02/02			Bond Future	8.9270	8.8990	(0.314)	0.0000	0.0000	0
2011/02/16	R207 2012/02/02	9.00	Call	Bond Future	383.0000	531.0000	38.642	0	0	0
2011/02/16	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R207 2012/02/02	9.05	Call	Bond Future	645.0000	792.0000	22.791	0	0	0
2011/02/16	R207 2012/02/02	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/16	R207 2012/02/02	8.95	Call	Bond Future	121.0000	268.0000	121.488	0	0	0
2011/02/16	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R208 2011/05/05			Bond Future	8.6120	8.5880	(0.279)	0.0000	0.0000	190
2011/02/16	R208 2011/05/05	8.50	Call	Bond Future	1,436.0000	1,491.0000	3.830	0	0	0
2011/02/16	R208 2011/05/05	8.50	Put	Bond Future	2,116.0000	2,026.0000	(4.253)	0	0	0
2011/02/16	R208 2011/05/05	8.55	Call	Bond Future	1,574.0000	1,633.0000	3.748	0	0	0
2011/02/16	R208 2011/05/05	8.55	Put	Bond Future	1,950.0000	1,863.0000	(4.462)	0	0	0
2011/02/16	R208 2011/05/05	8.45	Call	Bond Future	1,306.0000	1,357.0000	3.905	0	0	0
2011/02/16	R208 2011/05/05	8.45	Put	Bond Future	2,292.0000	2,197.0000	(4.145)	0	0	0
2011/02/16	R208 2011/08/04			Bond Future	8.7190	8.6940	(0.287)	0.0000	0.0000	0
2011/02/16	R208 2011/08/04	8.25	Call	Bond Future	1,380.0000	1,424.0000	3.188	0	0	0
2011/02/16	R208 2011/08/04	8.25	Put	Bond Future	4,203.0000	4,099.0000	(2.474)	0	0	0
2011/02/16	R208 2011/08/04	8.30	Call	Bond Future	1,485.0000	1,532.0000	3.165	0	0	0
2011/02/16	R208 2011/08/04	8.30	Put	Bond Future	4,001.0000	3,901.0000	(2.499)	0	0	0

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2011/02/16	R208 2011/08/04	8.20	Call	Bond Future	1,280.0000	1,322.0000	3.281	0	0	0
2011/02/16	R208 2011/08/04	8.20	Put	Bond Future	4,410.0000	4,305.0000	(2.381)	0	0	0
2011/02/16	R208 2011/11/03			Bond Future	8.8260	8.8000	(0.295)	0.0000	0.0000	5,591
2011/02/16	R208 2011/11/03	8.75	Call	Bond Future	2,925.0000	2,993.0000	2.325	0	0	0
2011/02/16	R208 2011/11/03	8.75	Put	Bond Future	3,364.0000	3,282.0000	(2.438)	0	0	0
2011/02/16	R208 2011/11/03	8.80	Call	Bond Future	3,069.0000	3,140.0000	2.313	0	0	0
2011/02/16	R208 2011/11/03	8.80	Put	Bond Future	3,219.0000	3,140.0000	(2.454)	0	0	0
2011/02/16	R208 2011/11/03	8.70	Call	Bond Future	2,784.0000	2,851.0000	2.407	0	0	0
2011/02/16	R208 2011/11/03	8.70	Put	Bond Future	3,513.0000	3,430.0000	(2.363)	0	0	0
2011/02/16	R208 2012/02/02			Bond Future	8.9340	8.9080	(0.291)	0.0000	0.0000	0
2011/02/16	R208 2012/02/02	9.00	Call	Bond Future	370.0000	516.0000	39.459	0	0	0
2011/02/16	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R208 2012/02/02	9.05	Call	Bond Future	649.0000	795.0000	22.496	0	0	0
2011/02/16	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R208 2012/02/02	8.95	Call	Bond Future	90.0000	236.0000	162.222	0	0	0
2011/02/16	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R209 2011/05/05			Bond Future	8.6740	8.6720	(0.023)	0.0000	0.0000	21,100
2011/02/16	R209 2011/05/05	8.50	Call	Bond Future	1,716.0000	1,709.0000	(0.408)	0	0	0
2011/02/16	R209 2011/05/05	8.50	Put	Bond Future	3,149.0000	3,125.0000	(0.762)	0	0	0
2011/02/16	R209 2011/05/05	8.55	Call	Bond Future	1,889.0000	1,881.0000	(0.424)	0	0	0
2011/02/16	R209 2011/05/05	8.55	Put	Bond Future	2,906.0000	2,881.0000	(0.860)	0	0	0
2011/02/16	R209 2011/05/05	8.45	Call	Bond Future	1,554.0000	1,546.0000	(0.515)	0	0	0
2011/02/16	R209 2011/05/05	8.45	Put	Bond Future	3,406.0000	3,382.0000	(0.705)	0	0	0
2011/02/16	R209 2011/08/04			Bond Future	8.7430	8.7410	(0.023)	0.0000	0.0000	0
2011/02/16	R209 2011/08/04	8.50	Call	Bond Future	2,567.0000	2,564.0000	(0.117)	0	0	0
2011/02/16	R209 2011/08/04	8.50	Put	Bond Future	4,553.0000	4,534.0000	(0.417)	0	0	0
2011/02/16	R209 2011/08/04	8.55	Call	Bond Future	2,740.0000	2,737.0000	(0.109)	0	0	0
2011/02/16	R209 2011/08/04	8.55	Put	Bond Future	4,310.0000	4,291.0000	(0.441)	0	0	0
2011/02/16	R209 2011/08/04	8.45	Call	Bond Future	2,400.0000	2,397.0000	(0.125)	0	0	0
2011/02/16	R209 2011/08/04	8.45	Put	Bond Future	4,805.0000	4,786.0000	(0.395)	0	0	0
2011/02/16	R209 2011/08/04	10.10	Call	Bond Future	10,280.0000	10,288.0000	0.078	0	0	0
2011/02/16	R209 2011/08/04	10.10	Put	Bond Future	574.0000	566.0000	(1.394)	0	0	0
2011/02/16	R209 2011/11/03			Bond Future	8.8110	8.8090	(0.023)	0.0000	0.0000	1,029
2011/02/16	R209 2011/11/03	8.75	Call	Bond Future	4,018.0000	4,018.0000	0.000	0	0	0

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2011/02/16	R209 2011/11/03	8.75	Put	Bond Future	4,502.0000	4,486.0000	(0.355)	0	0	0
2011/02/16	R209 2011/11/03	8.80	Call	Bond Future	4,212.0000	4,212.0000	0.000	0	0	0
2011/02/16	R209 2011/11/03	8.80	Put	Bond Future	4,299.0000	4,283.0000	(0.372)	0	0	0
2011/02/16	R209 2011/11/03	8.70	Call	Bond Future	3,829.0000	3,829.0000	0.000	0	0	0
2011/02/16	R209 2011/11/03	8.70	Put	Bond Future	4,714.0000	4,698.0000	(0.339)	0	0	0
2011/02/16	R209 2012/02/02			Bond Future	8.8770	8.8750	(0.023)	0.0000	0.0000	0
2011/02/16	R209 2012/02/02	9.00	Call	Bond Future	949.0000	965.0000	1.686	0	0	0
2011/02/16	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R209 2012/02/02	9.05	Call	Bond Future	1,330.0000	1,345.0000	1.128	0	0	0
2011/02/16	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R209 2012/02/02	8.95	Call	Bond Future	566.0000	581.0000	2.650	0	0	0
2011/02/16	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R211 2011/05/05			Bond Future	1.6590	1.6610	0.121	0.0000	0.0000	539
2011/02/16	R211 2011/05/05	2.14	Call	Bond Future	2,646.0000	2,635.0000	(0.416)	0	0	0
2011/02/16	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R211 2011/05/05	2.19	Call	Bond Future	2,917.0000	2,906.0000	(0.377)	0	0	0
2011/02/16	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R211 2011/05/05	2.09	Call	Bond Future	2,375.0000	2,363.0000	(0.505)	0	0	0
2011/02/16	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R212 2011/05/05			Bond Future	2.4960	2.4960	0.000	0.0000	0.0000	2,518
2011/02/16	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R212 2011/05/05	2.25	Put	Bond Future	2,364.0000	2,364.0000	0.000	0	0	0
2011/02/16	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R212 2011/05/05	2.30	Put	Bond Future	1,879.0000	1,879.0000	0.000	0	0	0
2011/02/16	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R212 2011/05/05	2.20	Put	Bond Future	2,853.0000	2,853.0000	0.000	0	0	0
2011/02/16	R213 2011/05/05			Bond Future	8.7540	8.7420	(0.137)	0.0000	0.0000	0
2011/02/16	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2011/05/05	8.00	Put	Bond Future	6,510.0000	6,412.0000	(1.505)	0	0	0
2011/02/16	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2011/05/05	8.05	Put	Bond Future	6,055.0000	5,957.0000	(1.618)	0	0	0
2011/02/16	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2011/05/05	7.95	Put	Bond Future	6,968.0000	6,870.0000	(1.406)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/02/16	R213 2011/08/04			Bond Future	8.8320	8.8190	(0.147)	0.0000	0.0000	0
2011/02/16	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2011/08/04	8.00	Put	Bond Future	7,113.0000	7,008.0000	(1.476)	0	0	0
2011/02/16	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2011/08/04	8.05	Put	Bond Future	6,660.0000	6,555.0000	(1.577)	0	0	0
2011/02/16	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2011/08/04	7.95	Put	Bond Future	7,569.0000	7,464.0000	(1.387)	0	0	0
2011/02/16	R213 2011/11/03			Bond Future	8.9100	8.8970	(0.146)	0.0000	0.0000	0
2011/02/16	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2011/11/03	8.75	Put	Bond Future	1,282.0000	1,179.0000	(8.034)	0	0	0
2011/02/16	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2011/11/03	8.80	Put	Bond Future	878.0000	775.0000	(11.731)	0	0	0
2011/02/16	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2011/11/03	8.70	Put	Bond Future	1,688.0000	1,585.0000	(6.102)	0	0	0
2011/02/16	R213 2012/02/02			Bond Future	8.9900	8.9760	(0.156)	0.0000	0.0000	0
2011/02/16	R213 2012/02/02	9.00	Call	Bond Future	78.0000	187.0000	139.744	0	0	0
2011/02/16	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2012/02/02	9.05	Call	Bond Future	466.0000	575.0000	23.391	0	0	0
2011/02/16	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/16	R213 2012/02/02	8.95	Put	Bond Future	313.0000	204.0000	(34.824)	0	0	0
2011/02/16	TRT1 2011/05/05			Index Future	340.3870	340.6650	0.082	0.0000	0.0000	100
2011/02/16	TRT1 2011/08/04			Index Future	345.0490	345.3330	0.082	0.0000	0.0000	0
Total										179291.00